

PORTFOLIO SUMMARY
Idaho State Treasurer's Diversified Bond Fund
 Acct. # 2658063
 For the Period Ending
 December 31, 2012

<u>Security Type</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Percent Assets</u>
Fixed Income			
<i>Corporate Securities:</i>			
AAA Rated	11,784,256.87	12,923,562.00	2.3%
AA Rated	23,238,519.23	24,592,222.40	4.3%
A Rated	49,765,393.09	51,441,112.94	9.0%
Total Corporate Securities	84,788,169.19	88,956,897.34	15.6%
Mortgage-Backed Securities	257,771,496.91	270,587,210.79	47.6%
Asset-Backed Securities	-	-	0.0%
Commercial Mortgage-Backed Securities	13,980,487.67	14,527,930.18	2.6%
AAA-Rated CMBS	13,980,487.67	14,527,930.18	
U.S. Government Agency Securities	65,198,640.63	66,893,639.00	11.8%
U.S. Treasury Securities	113,991,569.08	118,866,311.30	20.9%
Accrued Interest		2,166,735.73	0.4%
Cash and Equivalents			
Commercial Paper	-	-	0.0%
Treasury Bill	-	-	0.0%
Money Market Funds	6,452,297.88	6,452,297.88	1.1%
TOTAL PORTFOLIO	\$ 542,182,661.36	\$ 568,451,022.22	100.0%
Net Income		\$ 644,134.38	*
Net Income to be Distributed		\$ 983,840.38	
Realized Capital Gain/Loss		\$ (283,795.41)	

Notes: *Portfolio positions are calculated on a settlement date basis.

* Current month income is net of purchased accrued interest and realized gains/(losses).